

B 210A (Form 210A) (12/09)

UNITED STATES BANKRUPTCY COURT

In re Lehman Brothers Holdings Inc., et al., Debtors,

Case No. 08-13555

TRANSFER OF CLAIM OTHER THAN FOR SECURITY

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

J.P. Morgan (Suisse) SA, as Authorized Agent
for account holders of Blocking Numbers
9534664, 9534747 and 9534572, 9534588 or
9534745

J.P. Morgan (Suisse) SA, as Authorized
Agent for certain other account holders,
pursuant to the attached Assignment
Agreements

Name of Transferee

Name of Transferor

Name and Address where notices to transferee
should be sent: J.P. Morgan (Suisse) SA
Rue de la Confédération
1204 Geneva, Switzerland
Attn: Corporate Action Department

Court Claim # (if known): 59849
Amount of Claim: Refer to attached proof
Date Claim Filed: 10/30/2009

Phone: 41-22-744-1111

Phone: Same

Last Four Digits of Acct #: N/A

Last Four Digits of Acct. #: N/A

Name and Address where transferee payments
should be sent (if different from above):

Phone: _____
Last Four Digits of Acct #: _____

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

J.P. MORGAN (SUISSE) SA
8, rue de la Confédération
By: Case Postale 5160
Transferee/Transferee's Agent
1211 Geneva 11

Date: December 22, 2010

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.

ASSIGNMENT AGREEMENT

between

[REDACTED] as trustee of the [REDACTED], in its capacity as holder of account n° [REDACTED] held with J.P. Morgan (Suisse) SA, 8, rue de la Confédération, 1204 Geneva, Switzerland (the "**Bank**")

(hereinafter collectively "**Client 1**")

and

[REDACTED], as sole holder of account n° [REDACTED] with J.P. Morgan (Suisse) SA, 8, rue de la Confédération, 1204 Geneva, Switzerland (the "**Bank**")

(hereinafter "**Client 2**")

WHEREAS, on February 16, 2007 Client 1 subscribed to LEH SARC SXSE NKY10% 28% 050309 and LEH SARC SXSE NKY 10% 24% 050309 issued by Lehman Brothers Securities N.V. whose terms and conditions are described in the attached term sheet (Exhibit A) (the "**Structured Products**");

WHEREAS, on 15 September 2008, Lehman Brothers Holding Inc. ("**LBHI**"), the guarantor of the Structured Products, filed for bankruptcy;

WHEREAS, on 23 October 2010, the Bank filed, on behalf of Client 1, a claim in the bankruptcy of LBHI (the "**Claim**") (Exhibit B);

WHEREAS, effective as of the Assignment Effective Date (as defined below), Client 1 wants to assign to Client 2 (collectively the "**Parties**") his rights and obligations deriving from the Claim, as provided for by Article 164ff of the Swiss Code of Obligations, as well as from the Structured Products and Client 2 agrees thereto.

NOW, THEREFORE, in consideration of the premises set forth herein, Client 1 and Client 2 hereby agree as follows:

1. Assignment. The assignment will be effective as of three (3) business days following receipt by the Bank of the present Agreement duly signed by Client 1 and Client 2 (the "**Assignment Effective Date**"). As of the Assignment Effective Date, Client 2 shall benefit from the rights and assume the obligations deriving from the Claim and the Structured Products.

2. Release. Client 1 and Client 2 hereby release and discharge each other, with effect on and from the Assignment Effective Date, from their respective obligations under the Claim and the Structured Products, provided that such release and discharge shall not affect any of their respective obligations arising in respect of payments due before the Assignment Effective Date. Client 2 shall not be liable for any obligation in respect of any payment which may be due by Client 1 under the Claim or the Structured Products before the Assignment Effective Date. Client 2 agrees that, as of the Assignment Effective Date, the Structured Products position underlying the Claim shall be booked on the account of Client 2 with the Bank, the latter being hereby instructed to act accordingly.

The Parties further fully release the Bank from any liability whatsoever in connection with, and/or any damage which may result from, said assignment.

3. Representations. Each party hereby represents to the other parties that this Assignment Agreement constitutes the party's legal, valid, and binding obligation, enforceable against the party in accordance with its terms.

4. Amendments. No amendment of this Assignment Agreement will be effective unless in writing and signed by each of the parties.

5. Applicable Law and Jurisdiction. This Assignment Agreement shall be governed by, and construed with, the laws of Switzerland. Any dispute in connection with this Agreement shall be subject to the exclusive jurisdiction of the ordinary courts of the Canton of Geneva, subject to an appeal to the Swiss Supreme Court in the cases provided by law.

6. Counterparts. This Assignment Agreement may be executed in counterparts, each of which shall be deemed an original.

CLIENT 1:

CLIENT 2:

AUTHORISED SIGNATURE(S)

AUTHORISED SIGNATURES

NAME(S) OF SIGNATORY(IES)

NAMES OF SIGNATORIES

For acknowledgement:

J.P. Morgan (Suisse) SA

AUTHORISED SIGNATURE(S)

NAME(S) OF SIGNATORY(IES)

PLEASE TYPE OR PRINT IN BLOCK LETTERS

Exhibit A

Copy of Term Sheet

Exhibit B

Copy of Claim

ASSIGNMENT AGREEMENT

between

██████████ as validly represented by ██████████ acting as authorized representative with individual authority on account n° ██████████ held with J.P. Morgan (Suisse) SA, 8, rue de la Confédération, 1204 Geneva, Switzerland (the "**Bank**")

(hereinafter collectively "**Client 1**")

and

██████████ as sole holder of account n° ██████████ with J.P. Morgan (Suisse) SA, 8, rue de la Confédération, 1204 Geneva, Switzerland (the "**Bank**")

(hereinafter "**Client 2**")

WHEREAS, on July 25, 2007 Client 1 subscribed to LEH SARC SX5E NKY 10% 33.4% 030809 issued by Lehman Brothers Securities N.V. whose terms and conditions are described in the attached term sheet (Exhibit A) (the "**Structured Products**");

WHEREAS, on 15 September 2008, Lehman Brothers Holding Inc. ("**LBHI**"), the guarantor of the Structured Products, filed for bankruptcy;

WHEREAS, on 23 October 2010, the Bank filed, on behalf of Client 1, a claim in the bankruptcy of LBHI (the "**Claim**") (Exhibit B);

WHEREAS, effective as of the Assignment Effective Date (as defined below), Client 1 wants to assign to Client 2 (collectively the "**Parties**") his rights and obligations deriving from the Claim, as provided for by Article 164ff of the Swiss Code of Obligations, as well as from the Structured Products and Client 2 agrees thereto.

NOW, THEREFORE, in consideration of the premises set forth herein, Client 1 and Client 2 hereby agree as follows:

1. Assignment. The assignment will be effective as of three (3) business days following receipt by the Bank of the present Agreement duly signed by Client 1 and Client 2 (the "**Assignment Effective Date**"). As of the Assignment Effective Date, Client 2 shall benefit from the rights and assume the obligations deriving from the Claim and the Structured Products.

2. Release. Client 1 and Client 2 hereby release and discharge each other, with effect on and from the Assignment Effective Date, from their respective obligations under the Claim and the Structured Products, provided that such release and discharge shall not affect any of their respective obligations arising in respect of payments due before the Assignment Effective Date. Client 2 shall not be liable for any obligation in respect of any payment which may be due by Client 1 under the Claim or the Structured Products before the Assignment Effective Date. Client 2 agrees that, as of the Assignment Effective Date, the Structured Products position underlying the Claim shall be booked on the account of Client 2 with the Bank, the latter being hereby instructed to act accordingly.

The Parties further fully release the Bank from any liability whatsoever in connection with, and/or any damage which may result from, said assignment.


3. Representations. Each party hereby represents to the other parties that this Assignment Agreement constitutes the party's legal, valid, and binding obligation, enforceable against the party in accordance with its terms.

4. Amendments. No amendment of this Assignment Agreement will be effective unless in writing and signed by each of the parties.

5. Applicable Law and Jurisdiction. This Assignment Agreement shall be governed by, and construed with, the laws of Switzerland. Any dispute in connection with this Agreement shall be subject to the exclusive jurisdiction of the ordinary courts of the Canton of Geneva, subject to an appeal to the Swiss Supreme Court in the cases provided by law.

6. Counterparts. This Assignment Agreement may be executed in counterparts, each of which shall be deemed an original.

CLIENT 1:



AUTHORISED SIGNATURE(S)

CLIENT 2:



AUTHORISED SIGNATURE(S)

NAME(S) OF SIGNATORY(IES)

NAMES OF SIGNATORIES

For acknowledgement:

J.P. Morgan (Suisse) SA

AUTHORISED SIGNATURE(S)

NAME(S) OF SIGNATORY(IES)


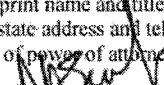
PLEASE TYPE OR PRINT IN BLOCK LETTERS

Exhibit A

[Copy of Term Sheet]

Exhibit B

[Copy of Claim]

United States Bankruptcy Court/Southern District of New York Lehman Brothers Holdings Claims Processing Center c/o Epiq Bankruptcy Solutions, LLC FDR Station, P.O. Box 5076 New York, NY 10150-5076		LEHMAN SECURITIES PROGRAMS PROOF OF CLAIM	
In Re: Lehman Brothers Holdings Inc., et al., Debtors.	Chapter 11 Case No. 08-13555 (JMP) (Jointly Administered)	THIS SPACE IS FOR COURT USE ONLY	
Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on http://www.lehman-docket.com as of July 17, 2009			
Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) J.P. Morgan (Suisse) SA Rue de la Confédération 8 1204 Geneva Switzerland Attn.: Corporate Action Department		<input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim. Court Claim Number: _____ (If known) Filed on: _____	
Telephone number: +41.22.744.11.11 Email Address: GVA.Corporate.action.dept@jpmorgan.com		<input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.	
Name and address where payment should be sent (if different from above) Telephone number: _____ Email Address: _____			
1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.			
Amount of Claim: \$ <u>See attached annex</u> (Required)			
<input type="checkbox"/> Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.			
2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.			
International Securities Identification Number (ISIN): <u>See attached annex</u> (Required)			
3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.			
Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: <u>See attached annex</u> (Required)			
4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.			
Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: <u>See attached annex</u> (Required)			
5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.		FOR COURT USE ONLY	
Date:	Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any.  Ian Lauder, Vice President  Nigel Carter, Vice President		
Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571			

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re:	:	Chapter 11 Case No.
	:	
LEHMAN BROTHERS HOLDINGS INC., <i>et al.</i> ,	:	08-13555 (JMP)
	:	
Debtors.	:	(Jointly Administered)

ANNEX TO PROOF OF CLAIM OF

J.P. MORGAN (SUISSE) SA
AS AUTHORIZED AGENT
FOR CERTAIN ACCOUNT HOLDERS OF
CERTAIN LEHMAN PROGRAMS SECURITIES

1. **Name of Claimants.** This is the Annex to the Proof of Claim (the “**Proof of Claim**”) of J.P. Morgan (Suisse) SA (“**JPM**”), Rue de La Confédération 8, 1204 Geneva, Switzerland, acting as authorized agent for the account holders listed on **Schedule A** hereto (the “**Claimants**”) of securities guaranteed by Lehman Brothers Holdings Inc. (“**LBHI**”) listed on **Schedule A** hereto (the “**Securities**”) against LBHI. The Securities have been designated as Lehman Program Securities (as defined in the Order Pursuant to Section 502(b)(9) of the Bankruptcy Code and Bankruptcy Rule 3003(c)(3) Establishing the Deadline for Filing Proofs of Claim, Approving the Form and Manner of Notice Thereof and Approving the Proof of Claim Form signed by the United States Bankruptcy Court for the Southern District of New York (the “**Court**”) on July 2, 2009). This Annex shall be deemed incorporated into and made a part of the Proof of Claim. The signatory of the Proof of Claim is authorized to make such claim on behalf of each Claimant pursuant to an authorization letter, whereby each Claimant expressly authorized JPM to file the Proof of Claim with the Court on its behalf and pursuant to which

ANNEX TO PROOF OF CLAIM
J.P. Morgan (Suisse) SA
with respect to Lehman Programs Securities

JPM obtained the respective Blocking Number listed on **Schedule A** hereto. Copies of such authorization letters for all of the Claimants are attached hereto as **Exhibit A**.

2. **Amount of Claim.** As of September 15, 2008 (the “**Commencement Date**”), LBHI owed JPM, on behalf of the Claimants, \$19,764,712 at the prevailing exchange rate on the Commencement Date, which is the sum of the claims set forth on **Schedule A** hereto. The Claimants’ claims for the amounts set forth on **Schedule A** together with the other claims described herein are hereinafter referred to as the “**Claims**.” Pursuant to a Marketing Agreement between JPM and Lehman Brothers International Europe (“**LBIE**”) dated November 29, 2006, LBIE provided secondary market prices showing a mark-to-market valuation of the Securities to J.P. Morgan Private Bank’s Middle Office on a daily basis. The foregoing amount of the Claims is as of September 12, 2008, the last available mark-to-market valuation of the Securities provided by LBIE prior to the Commencement Date, except in the case of Securities which ISIN begins with “X,” which amounts represent the par value of such Securities and accrued and unpaid interest through September 15, 2008.

3. **ISINs, Blocking Numbers and Depository Participant Account Numbers.** Please refer to **Schedule A** for the ISINs, Blocking Numbers and Depository Participant Account Numbers related to the Securities.

4. **Reservation of Rights/Amendments.** In addition to the Claims set forth above, the Claimants assert additional Claims held by such Claimants, some of which have accrued after the Commencement Date. Such Claims include, but are not limited to, (a) Claims for postpetition interest accrued under applicable agreements or law; (b) Claims for prepetition and postpetition costs and expenses, including transaction and legal fees and expenses, payable under applicable agreements or law; (c) contingent Claims not currently liquidated; and (d)

ANNEX TO PROOF OF CLAIM
J.P. Morgan (Suisse) SA
with respect to Lehman Programs Securities

Claims arising from out-of-pocket expenses and transaction costs incurred by or on behalf of the Claimants in connection with the exercise of default remedies and enforcement of rights. Should additional information become available regarding the value of the Securities or the amount of the Claims, the Claimants hereby reserve the right to amend this Annex and the Proof of Claim to reflect such valuation or such other appropriate Claim amount as may be determined.

The Claimants assert all rights, entitlements, claims and remedies with respect to such Claims as a matter of general law, equity or otherwise, and reserve the right to assert any and all rights, entitlements, claims and remedies as a creditor for such Claims. The Claimants also assert a claim against LBHI for all amounts owed to the Claimants by LBHI that are not yet absolutely due or owing or are otherwise contingent or unliquidated, including any amount that may be due to the Claimants from LBHI in respect of representations, warranties, reimbursement obligations, agreements, covenants or indemnities made by LBHI or implied at law or in equity.

The assertion of Claims by the Claimants herein is not a concession or admission as to the correct characterization or treatment of any such claims, nor a waiver of any rights of such Claimants.

The execution and filing of the Proof of Claim does not constitute: (a) a waiver or release of the Claimants' rights against any other entity or person liable for all or part of the Claims; (b) a consent by such Claimants to the jurisdiction of this Court with respect to any proceeding commenced against or otherwise involving such Claimants; (c) a consent by such Claimants to the treatment of any non-core claim against it as a core claim; (d) a waiver of the right to move to withdraw the reference with respect to the subject matter of the Claims or otherwise, including without limitation any objection or other proceedings commenced with respect thereto, or any other proceedings commenced against or otherwise involving such

ANNEX TO PROOF OF CLAIM
J.P. Morgan (Suisse) SA
with respect to Lehman Programs Securities

Claimants; (e) a waiver of any right to the subordination, in favor of such Claimants, of indebtedness or liens held by other creditors of LBHI; (f) an election of remedies that waives or otherwise affects any other remedies; or (g) a waiver of any right to arbitration or other alternative dispute resolution mechanism that is otherwise applicable. The Claimants expressly reserve their right to amend and supplement this Proof of Claim to the full extent permitted by law to specify (and quantify) damages, costs, expenses and other charges or claims incurred by the Claimants and to file additional proofs of claim for additional claims, including without limitation (i) claims for postpetition interest, legal fees and related expenses that are not ascertainable at this time and (ii) claims arising from or relating to the avoidance of transfers made to the Claimants or any other entity, including without limitation any payments of Claims described herein.

5. **Notices.** ALL NOTICES WITH RESPECT TO THE CLAIMS SHOULD
BE SENT TO:

J.P. Morgan (Suisse) SA
Rue de La Confédération 8
1204 Geneva
Switzerland
Attention: Corporate Action Department
Telephone number: 41-22-744-1111

with a copy to:

Wachtell, Lipton, Rosen & Katz
51 West 52nd Street
New York, New York 10019
Attention: Harold S. Novikoff, Esq.
Kathryn Gettles-Atwa, Esq.
Fax: 212-403-2249

Penalty for Presenting Fraudulent Claim. Fine of up to \$500,000 or imprisonment for up to five years, or both. 18 U.S.C. §§ 152 and 3571.

ANNEX TO PROOF OF CLAIM
J.P. Morgan (Suisse) SA
Lehman Programs Securities

SCHEDULE A:

LEHMAN PROGRAMS SECURITIES

ISIN	Issue	Quantity	Currency	Amount of Claim	Total Amount of Claim (U.S. Dollars at September 15, 2008)	Issuer	Blocking Number	Euroclear Participant Number
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	1300	EUR	90,324	128,648	LEHMAN BROTHERS SECURITIES CO. NV	9534524	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	500	EUR	35,605	50,712	LEHMAN BROTHERS SECURITIES CO. NV	9534526	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1000	USD	70,010	70,010	LEHMAN BROTHERS SECURITIES CO. NV	9534528	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534530	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534532	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	700	USD	46,207	46,207	LEHMAN BROTHERS SECURITIES CO. NV	9534533	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534535	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1100	USD	77,011	77,011	LEHMAN BROTHERS SECURITIES CO. NV	9534537	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	500	EUR	35,605	50,712	LEHMAN BROTHERS SECURITIES CO. NV	9534539	23218
ANN5214R4782	LEH SARC SX5E NKY 10% 34.2%	2000	USD	132,840	132,840	LEHMAN BROTHERS SECURITIES CO. NV	9534541	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	850	USD	62,577	62,577	LEHMAN BROTHERS SECURITIES CO. NV	9534543	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534544	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	750	USD	55,215	55,215	LEHMAN BROTHERS SECURITIES CO. NV	9534546	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	500	EUR	34,740	49,480	LEHMAN BROTHERS SECURITIES CO. NV	9534548	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	900	EUR	64,089	91,282	LEHMAN BROTHERS SECURITIES CO. NV	9534550	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	900	EUR	64,089	91,282	LEHMAN BROTHERS SECURITIES CO. NV	9534552	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1100	USD	77,011	77,011	LEHMAN BROTHERS SECURITIES CO. NV	9534554	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	1200	EUR	83,376	118,752	LEHMAN BROTHERS SECURITIES CO. NV	9534556	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1000	USD	70,010	70,010	LEHMAN BROTHERS SECURITIES CO. NV	9534558	23218
ANN5214R4782	LEH SARC SX5E NKY 10% 34.2%	1600	USD	106,272	106,272	LEHMAN BROTHERS SECURITIES CO. NV	9534560	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	2250	EUR	156,330	222,661	LEHMAN BROTHERS SECURITIES CO. NV	9534562	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1000	USD	70,010	70,010	LEHMAN BROTHERS SECURITIES CO. NV	9534564	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534566	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534568	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534570	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	2000	USD	140,020	140,020	LEHMAN BROTHERS SECURITIES CO. NV	9534572	23218
ANN5214R4782	LEH SARC SX5E NKY 10% 34.2%	1900	USD	126,198	126,198	LEHMAN BROTHERS SECURITIES CO. NV	9534574	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1900	USD	133,019	133,019	LEHMAN BROTHERS SECURITIES CO. NV	9534576	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	1000	EUR	69,480	98,960	LEHMAN BROTHERS SECURITIES CO. NV	9534578	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1500	USD	105,015	105,015	LEHMAN BROTHERS SECURITIES CO. NV	9534580	23218
ANN5214R2968	LEH SARC SX5E NKY 10% 29.8%	1100	EUR	73,414	104,564	LEHMAN BROTHERS SECURITIES CO. NV	9534582	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1000	USD	70,010	70,010	LEHMAN BROTHERS SECURITIES CO. NV	9534584	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	2900	USD	203,029	203,029	LEHMAN BROTHERS SECURITIES CO. NV	9534586	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	2000	USD	140,020	140,020	LEHMAN BROTHERS SECURITIES CO. NV	9534588	23218
XS0252834576	LEHMAN BROS HLDGS EMTN -IN DEFAULT	80000	EUR	81,145	115,575	LEHMAN BROTHERS HOLDINGS INC	9534590	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534591	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	850	USD	56,109	56,109	LEHMAN BROTHERS SECURITIES CO. NV	9534594	23218
ANN5214R2968	LEH SARC SX5E NKY 10% 29.8%	2500	EUR	166,850	237,644	LEHMAN BROTHERS SECURITIES CO. NV	9534597	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	900	USD	63,009	63,009	LEHMAN BROTHERS SECURITIES CO. NV	9534599	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534602	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	900	USD	63,009	63,009	LEHMAN BROTHERS SECURITIES CO. NV	9534604	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	1300	USD	95,706	95,706	LEHMAN BROTHERS SECURITIES CO. NV	9534606	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1890	USD	132,319	132,319	LEHMAN BROTHERS SECURITIES CO. NV	9534608	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1020	USD	71,410	71,410	LEHMAN BROTHERS SECURITIES CO. NV	9534609	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	2100	USD	147,021	147,021	LEHMAN BROTHERS SECURITIES CO. NV	9534611	23218
ANN5214R2968	LEH SARC SX5E NKY 10% 29.8%	5000	EUR	333,700	475,289	LEHMAN BROTHERS SECURITIES CO. NV	9534613	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	1000	EUR	69,480	98,960	LEHMAN BROTHERS SECURITIES CO. NV	9534615	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	1000	EUR	69,480	98,960	LEHMAN BROTHERS SECURITIES CO. NV	9534617	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	700	USD	46,207	46,207	LEHMAN BROTHERS SECURITIES CO. NV	9534619	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	1600	EUR	111,168	158,337	LEHMAN BROTHERS SECURITIES CO. NV	9534621	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	900	EUR	64,089	91,282	LEHMAN BROTHERS SECURITIES CO. NV	9534623	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1000	USD	70,010	70,010	LEHMAN BROTHERS SECURITIES CO. NV	9534625	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	3500	USD	257,670	257,670	LEHMAN BROTHERS SECURITIES CO. NV	9534627	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	2240	USD	156,822	156,822	LEHMAN BROTHERS SECURITIES CO. NV	9534629	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	3400	USD	224,434	224,434	LEHMAN BROTHERS SECURITIES CO. NV	9534631	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1000	USD	70,010	70,010	LEHMAN BROTHERS SECURITIES CO. NV	9534633	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	1000	USD	73,620	73,620	LEHMAN BROTHERS SECURITIES CO. NV	9534634	23218
ANN5214R4949	LEH SARC SX5E NKY 10% 31.2%	4000	EUR	258,120	367,640	LEHMAN BROTHERS SECURITIES CO. NV	9534637	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	4000	EUR	284,840	405,698	LEHMAN BROTHERS SECURITIES CO. NV	9534639	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	1600	EUR	113,936	162,279	LEHMAN BROTHERS SECURITIES CO. NV	9534641	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	700	USD	49,007	49,007	LEHMAN BROTHERS SECURITIES CO. NV	9534643	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	1000	EUR	69,480	98,960	LEHMAN BROTHERS SECURITIES CO. NV	9534645	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	1500	USD	110,430	110,430	LEHMAN BROTHERS SECURITIES CO. NV	9534647	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	1500	USD	99,015	99,015	LEHMAN BROTHERS SECURITIES CO. NV	9534649	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	5500	EUR	382,140	544,282	LEHMAN BROTHERS SECURITIES CO. NV	9534651	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	5300	EUR	377,413	537,549	LEHMAN BROTHERS SECURITIES CO. NV	9534653	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	700	EUR	48,636	69,272	LEHMAN BROTHERS SECURITIES CO. NV	9534655	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	700	USD	49,007	49,007	LEHMAN BROTHERS SECURITIES CO. NV	9534657	23218
ANN5214R4949	LEH SARC SX5E NKY 10% 31.2%	1700	EUR	109,701	156,247	LEHMAN BROTHERS SECURITIES CO. NV	9534659	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	1700	EUR	121,057	172,421	LEHMAN BROTHERS SECURITIES CO. NV	9534662	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	2000	USD	132,020	132,020	LEHMAN BROTHERS SECURITIES CO. NV	9534664	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1300	USD	91,013	91,013	LEHMAN BROTHERS SECURITIES CO. NV	9534666	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	1200	USD	88,344	88,344	LEHMAN BROTHERS SECURITIES CO. NV	9534668	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	1000	USD	66,010	66,010	LEHMAN BROTHERS SECURITIES CO. NV	9534674	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	500	EUR	35,605	50,712	LEHMAN BROTHERS SECURITIES CO. NV	9534675	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	20000	EUR	1,389,600	1,979,207	LEHMAN BROTHERS SECURITIES CO. NV	9534677	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1000	USD	70,010	70,010	LEHMAN BROTHERS SECURITIES CO. NV	9534679	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	700	USD	46,207	46,207	LEHMAN BROTHERS SECURITIES CO. NV	9534680	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	1000	USD	73,620	73,620	LEHMAN BROTHERS SECURITIES CO. NV	9534681	23218
ANN5214R4949	LEH SARC SX5E NKY 10% 31.2%	5000	EUR	322,650	459,550	LEHMAN BROTHERS SECURITIES CO. NV	9534682	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1000	USD	70,010	70,010	LEHMAN BROTHERS SECURITIES CO. NV	9534683	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	6000	EUR	416,880	593,762	LEHMAN BROTHERS SECURITIES CO. NV	9534684	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	850	EUR	60,529	86,211	LEHMAN BROTHERS SECURITIES CO. NV	9534686	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	1050	EUR	74,771	106,496	LEHMAN BROTHERS SECURITIES CO. NV	9534688	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	1150	EUR	81,892	116,638	LEHMAN BROTHERS SECURITIES CO. NV	9534690	23218
ANN5214R2968	LEH SARC SX5E NKY 10% 29.8%	2000	EUR	133,480	190,116	LEHMAN BROTHERS SECURITIES CO. NV	9534695	23218
XS0301813522	LEH BRO UK CAP FD V PERP-IN DEFAULT	100000	USD	100,000	101,936	LEHMAN BROTHERS UK CAPITAL FUNDING V	9534696	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	500	EUR	35,605	50,712	LEHMAN BROTHERS SECURITIES CO. NV	9534698	23218
ANN5214R4782	LEH SARC SX5E NKY 10% 34.2%	2500	USD	166,050	166,050	LEHMAN BROTHERS SECURITIES CO. NV	9534700	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534702	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	800	EUR	55,584	79,168	LEHMAN BROTHERS SECURITIES CO. NV	9534704	23218
ANN5214R5771	LEH SARC SPX SX5E 10% 31%	9000	USD	684,810	684,810	LEHMAN BROTHERS SECURITIES CO. NV	9534706	23218
ANN5214R4949	LEH SARC SX5E NKY 10% 31.2%	550	EUR	35,492	50,551	LEHMAN BROTHERS SECURITIES CO. NV	9534709	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	500	EUR	35,605	50,712	LEHMAN BROTHERS SECURITIES CO. NV	9534711	23218
ANN5214R8098	LEHMAN ARC BBVA SM 40% 65%	10000	EUR	618,300	880,645	LEHMAN BROTHERS SECURITIES CO. NV	9534712	23218
ANN5214R5771	LEH SARC SPX SX5E 10% 31%	26000	USD	1,521,800	1,521,800	LEHMAN BROTHERS SECURITIES CO. NV	9534715	23218

ANN5214A6737	LEH SARC SX5E NKY 10% 24%	500	EUR	34,740	49,480	LEHMAN BROTHERS SECURITIES CO. NV	9534717	23218
XS0296595910	LEHMAN BROTHERS SECS CV BSKT-IN DE	100000	USD	100,000	100,000	LEHMAN BROTHERS SECURITIES CO. NV	9534719	23218
ANN5214R5854	LEH SARC SPX SX5E 10% 28%	2000	EUR	151,280	215,468	LEHMAN BROTHERS SECURITIES CO. NV	9534721	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1900	USD	133,019	133,019	LEHMAN BROTHERS SECURITIES CO. NV	9534723	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	2000	USD	147,240	147,240	LEHMAN BROTHERS SECURITIES CO. NV	9534725	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	1200	USD	79,212	79,212	LEHMAN BROTHERS SECURITIES CO. NV	9534727	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	500	EUR	35,605	50,712	LEHMAN BROTHERS SECURITIES CO. NV	9534729	23218
ANN5214R4949	LEH SARC SX5E NKY 10% 31.2%	500	EUR	32,265	45,955	LEHMAN BROTHERS SECURITIES CO. NV	9534731	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	1000	EUR	69,480	98,960	LEHMAN BROTHERS SECURITIES CO. NV	9534733	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	500	EUR	34,740	49,480	LEHMAN BROTHERS SECURITIES CO. NV	9534735	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	500	EUR	35,605	50,712	LEHMAN BROTHERS SECURITIES CO. NV	9534737	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	4100	USD	287,041	287,041	LEHMAN BROTHERS SECURITIES CO. NV	9534739	23218
XS0229269856	LEHMAN BROS UK CAP PERP-IN DEFAULT	95000	EUR	95,000	135,309	LEHMAN BROTHERS UK CAPITAL FUNDING II	9534741	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	500	EUR	35,605	50,712	LEHMAN BROTHERS SECURITIES CO. NV	9534743	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	2000	USD	140,020	140,020	LEHMAN BROTHERS SECURITIES CO. NV	9534745	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	2000	EUR	138,960	197,921	LEHMAN BROTHERS SECURITIES CO. NV	9534747	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	1050	USD	77,301	77,301	LEHMAN BROTHERS SECURITIES CO. NV	9534748	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	700	USD	46,207	46,207	LEHMAN BROTHERS SECURITIES CO. NV	9534751	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	1500	EUR	104,220	148,441	LEHMAN BROTHERS SECURITIES CO. NV	9534752	23218
ANN5214R4949	LEH SARC SX5E NKY 10% 31.2%	1100	EUR	70,983	101,101	LEHMAN BROTHERS SECURITIES CO. NV	9534754	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	500	EUR	34,740	49,480	LEHMAN BROTHERS SECURITIES CO. NV	9534756	23218
ANN5214R5102	LEH SARC SX5E SPX 10% 23.8%	1100	EUR	78,331	111,567	LEHMAN BROTHERS SECURITIES CO. NV	9534758	23218
ANN5214A6810	LEH SARC SX5E NKY 10% 28%	1000	USD	69,480	69,480	LEHMAN BROTHERS SECURITIES CO. NV	9534760	23218
ANN5214A6737	LEH SARC SX5E NKY 10% 24%	6000	EUR	416,880	593,762	LEHMAN BROTHERS SECURITIES CO. NV	9534762	23218
ANN5214R5029	LEH SARC SX5E SPX 10% 26%	700	USD	51,534	51,534	LEHMAN BROTHERS SECURITIES CO. NV	9534670	23218
ANN5214R4865	LEH SARC SX5E NKY 10% 33.4%	700	USD	46,207	46,207	LEHMAN BROTHERS SECURITIES CO. NV	9534672	23218

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